

THE STRUCTURE OF STRONG LINEAR PRESERVERS OF GW-MAJORIZATION ON $\mathbf{M}_{N,M}^*$

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Abstract. Let $\mathbf{M}_{n,m}$ be the set of all $n \times m$ matrices with entries in \mathbb{F} , where \mathbb{F} is the field of real or complex numbers. A matrix $R \in M_n$ with the property $Re=e$, is said to be a g-row stochastic (generalized row stochastic) matrix. Let $A, B \in \mathbf{M}_{n,m}$, so B is said to be gw-majorized by A if there exists an $n \times n$ g-row stochastic matrix R such that $B=RA$. In this paper we characterize all linear operators that strongly preserve gw-majorization on $\mathbf{M}_{n,m}$ and all linear operators that strongly preserve matrix majorization on \mathbf{M}_n .

Key words. Preserver, strong preserver, g-row stochastic matrices, gw-majorization.

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1. Introduction. A nonnegative matrix $R \in M_n$ with the property $Re=e$, is said to be a row stochastic matrix. Let $A, B \in \mathbf{M}_{n,m}$, so B is said to be matrix-majorized by A if there exists an $n \times n$ row stochastic matrix R such that $B=RA$. The definition of matrix majorization was introduced by Dahl in [6]. For more information about majorization see [5] and [8].

Let \sim be a relation on $\mathbf{M}_{n,m}$. A linear operator $T : \mathbf{M}_{n,m} \rightarrow \mathbf{M}_{n,m}$ is said to be a linear strong preserver of \sim whenever:

$$x \sim y \iff T(x) \sim T(y).$$

A matrix $D \in M_n$ with the properties $De=e$ and $D^t e=e$, is said to be a g-doubly stochastic matrix. Let $A, B \in \mathbf{M}_{n,m}$, so B is said to be gs-majorized by A if there exists an $n \times n$ g-doubly stochastic matrix D such that $B=DA$. The definition of gs-majorization was introduced in [1] and authors proved that a linear operator $T : \mathbf{M}_{n,m} \rightarrow \mathbf{M}_{n,m}$ strongly preserves gs-majorization if and only if $T(X) = AXR + JXS$ for some $R, S \in M_m$ and $A \in M_n$, such that A , R and $R + nS$ are invertible and A is g-doubly stochastic .

In [3], Beasley, S.-G. Lee and Y.H Lee proved that, if a linear operator $T : \mathbf{M}_n \rightarrow \mathbf{M}_n$ strongly preserves matrix majorization then, there exist a permutation P and an invertible matrix $M \in M_n$ such that $T(X) = PXM$ for every X in $\text{span}\{\mathbf{R}_n\}$, where \mathbf{R}_n is the set of all $n \times n$ row stochastic matrices, and currently A.M. Hasani and M. Radjabalipour in [7] showed that:

$$(1.1) \quad T(X) = PXM, \forall X \in \mathbf{M}_n.$$

In [2] authors introduced gw-majorization and characterized its strong linear preservers on \mathbf{M}_n . In this paper, we will to show that a linear operator $T : \mathbf{M}_{n,m} \rightarrow$

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$\mathbf{M}_{n,m}$ strongly preserves gw-majorization if and only if $T(X) = AXB$ for every X in $\mathbf{M}_{n,m}$, where $A \in \mathbf{GR}_n$ and $B \in \mathbf{M}_m$ are invertible matrices. In the end we state a corollary that regains (1.1).

Throughout this paper, \mathbf{GR}_n is the set of all g-row stochastic matrices, $e=(1, \dots, 1)^t \in \mathbb{F}^n$ and $J=ee^t \in \mathbf{M}_n$.

2. Strong linear preservers of gw-majorization on $\mathbf{M}_{n,m}$. In this section we state some properties of gw-majorization on $\mathbf{M}_{n,m}$ then we characterize all linear operators on $\mathbf{M}_{n,m}$ that strongly preserve gw-majorization.

A matrix $R \in \mathbf{M}_n$ with the property $Re=e$, is said to be a g-row stochastic matrix. For more details see [4].

DEFINITION 2.1. Let $A, B \in \mathbf{M}_{n,m}$. The matrix B is said to be gw-majorized by A if there exists an $n \times n$ g-row stochastic matrix R such that $B=RA$ and denoted by $A \succ_{gw} B$.

PROPOSITION 2.2. Let $T : \mathbf{M}_{n,m} \rightarrow \mathbf{M}_{n,m}$ be a linear operator that strongly preserves gw-majorization. Then T is invertible.

Proof. Suppose $T(A)=0$. Since T is linear and $0 \succ_{gw} T(A)$, $T(0) \succ_{gw} T(A)$. Therefore, $0 \succ_{gw} A$ because T strongly preserves gw-majorization. Then, there exists an $n \times n$ g-row stochastic matrix R such that $A=R0$. Then, $A=0$ and hence T is invertible. \square

REMARK 2.3. Let A, B be two g-row stochastic matrices then, AB and A^{-1} (If A is invertible) are g-row stochastic matrices.

The relation gw-majorization on $\mathbf{M}_{n,m}$ has the following properties :
Let $X, Y \in \mathbf{M}_{n,m}$, $A, B \in \mathbf{GR}_n$, $C \in \mathbf{M}_m$ and $\alpha, \beta \in \mathbb{F}$ such that A, B and C are invertible and $\alpha \neq 0$. Then the following conditions are equivalent:

1. $X \succ_{gw} Y$
2. $AX \succ_{gw} BY$
3. $\alpha X + \beta J_{n,m} \succ_{gw} \alpha Y + \beta J_{n,m}$
4. $XC \succ_{gw} YC$

Where $J_{n,m}$ is the $n \times m$ matrix whose all entries are equal one.

Now, we characterize the linear preservers of gw-majorization on \mathbb{F}^n .

LEMMA 2.4. Let $x \in \mathbb{F}^n$. Then $x \succ_{gw} y$, $\forall y \in \mathbb{F}^n$ if and only if $x \notin \text{span}\{e\}$.

Proof. Let $x \succ_{gw} y$, $\forall y \in \mathbb{F}^n$, it is clear that $x \notin \text{span}\{e\}$. Conversely, let $x = (x_1, \dots, x_n)^t \notin \text{span}\{e\}$, then x has at least two distinct components such as x_k and x_l . Let $y = (y_1, \dots, y_n)^t \in \mathbb{F}^n$ be arbitrary, for $1 \leq i, j \leq n$ define

$r_{ik} = \frac{y_i - x_l}{x_k - x_l}$, $r_{il} = \frac{-y_i + x_k}{x_k - x_l}$ and $r_{ij} = 0$ If $j \neq k, l$. Then $R = (r_{ij}) \in \mathbf{GR}_n$ and $Rx = y$, so $x \succ_{gw} y$. \square

LEMMA 2.5. Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a non zero linear operator. Then T preserves gw-majorization if and only if $x \notin \text{span}\{e\}$ implies that $T(x) \notin \text{span}\{e\}$.

Proof. Let T preserves gw-majorization. Assume that $x \notin \text{span}\{e\}$, then $x \succ_{gw} y$, $\forall y \in \mathbb{F}^n$ by Lemma 2.4. Therefore $T(x) \succ_{gw} T(y)$, $\forall y \in \mathbb{F}^n$. If $T(x) \in \text{span}\{e\}$ then $T=0$, a contradiction, so $T(x) \notin \text{span}\{e\}$.

Conversely, let $x \notin \text{span}\{e\}$ implies that $T(x) \notin \text{span}\{e\}$. If $x \succ_{gw} y$ then we have two cases:

Case 1; Let $x \in \text{span}\{e\}$, then $x=y$ and hence $T(x)=T(y)$.

Case 2; Let $x \notin \text{span}\{e\}$, then $T(x) \notin \text{span}\{e\}$ by hypothesis, so by Lemma 2.4, $T(x) \succ_{gw} Z$, $\forall Z \in \mathbb{F}^n$ and hence $T(x) \succ_{gw} T(y)$. Then T preserves gw-majorization. \square

THEOREM 2.6. *Let $T : \mathbb{F}^n \rightarrow \mathbb{F}^n$ be a linear operator. Then T preserves gw-majorization if and only if $T(x) = \alpha Rx$ for some $R \in \mathbf{M}_n$ and $\alpha \in \mathbb{F}$, such that either $\ker(R) = \text{span}\{e\}$ and $e \notin \text{Im}(R)$ or $R \in \mathbf{GR}_n$ is invertible.*

Proof. If $T = 0$, we put $\alpha = 0$. Let $T \neq 0$ and A be the matrix representation of T with respect to the standard basis of \mathbb{F}^n . Now, we consider two cases:

Case 1; Let T be invertible. Then there exists $b \in \mathbb{F}^n$ such that $Ab = e$. So $b = re$, for some $r \in \mathbb{F}$, by Lemma 2.5. Then $Ae = \frac{1}{r}e$, therefore $T(x) = \alpha Rx$, where $\alpha = \frac{1}{r}$ and $R = (rA) \in \mathbf{GR}_n$ is invertible.

Case 2; Let T be singular. Then by Lemma 2.5, $\ker(T) = \text{span}\{e\}$ and $e \notin \text{Im}(T)$. So $\ker(A) = \text{span}\{e\}$ and $e \notin \text{Im}(A)$. The converse is trivial. \square

Now, we state the following two Lemmas to prove the main Theorem of this paper.

LEMMA 2.7. *Let $A \in \mathbf{M}_n$ be such that $\ker(A) = \text{span}\{e\}$. Then there exist $x_0, y_0 \in \mathbb{F}^n$ and $R_0 \in \mathbf{GR}_n$ such that $x_0 + Ay_0$ doesn't gw-majorize $R_0x_0 + AR_0y_0$.*

Proof. Assume if possible,

$$(2.1) \quad x + Ay \succ_{gw} Rx + ARy, \forall x, y \in \mathbb{F}^n, \forall R \in \mathbf{GR}_n .$$

Now, we consider two cases:

Case 1; Let $e \in \text{Im}(A)$, then there exists $y_0 \in \mathbb{F}^n$, such that $Ay_0 = e$. Put $x = 0, y = y_0$ in (2.1) then $ARy_0 = e, \forall R \in \mathbf{GR}_n$, a contradiction .

Case 2; Let $e \notin \text{Im}(A)$, then $\mathbb{F}^n = \text{Im}(A) \oplus \text{span}\{e\}$. So for every i ($1 \leq i \leq n$), there exist $y_i \in \mathbb{F}^n$ and $r_i \in \mathbb{F}$ such that $e_i = Ay_i + r_i e$. Put $x = e - (e_i - r_i e)$ and $y = y_i$ in (2.1), then

$$(2.2) \quad r_i e - Re_i + ARy_i = 0, \forall R \in \mathbf{GR}_n .$$

For every j ($1 \leq j \leq n, j \neq i$) put $R_j = ee_j^t$ in (2.2), then $r_i = 0$, for every i ($1 \leq i \leq n$). Therefore $Ay_i = e_i$, for every i ($1 \leq i \leq n$), then $\text{Im}(A) = \mathbb{F}^n$, a contradiction. \square

LEMMA 2.8. *Let $A \in \mathbf{GR}_n$ be invertible. Then the following conditions are equivalent:*

- (a) $A = I$
- (b) $(x + Ay) \succ_{gw} (Rx + ARy), \forall R \in \mathbf{GR}_n$ and $\forall x, y \in \mathbb{F}^n$.

Proof. It is clear that, (a) implies (b). Conversely, let (b) holds. The matrix A is invertible, then for every i ($1 \leq i \leq n$) there exists $y_i \in \mathbb{F}^n$ such that $Ay_i = e - e_i$. By hypothesis $(e_i + Ay_i) \succ_{gw} (Re_i + ARy_i)$, $\forall R \in \mathbf{GR}_n$, then

$$(2.3) \quad (Re_i + ARy_i) = e, \forall R \in \mathbf{GR}_n .$$

For every $R \in \mathbf{GR}_n$, it is clear that $R[J - (n - 1)A] \in \mathbf{GR}_n$, therefore by (2.3),

$$\begin{aligned} R[J - (n - 1)A]e_i + AR[J - (n - 1)A]y_i &= e \Rightarrow (RA - AR)e_i = 0, \forall i \in \{1, \dots, n\} \\ &\Rightarrow AR = RA, \forall R \in \mathbf{GR}_n. \end{aligned}$$

So it is easy to show that $A=I$. \square

Now, we state the main Theorem of this paper.

THEOREM 2.9. *Let $T : \mathbf{M}_{n,m} \rightarrow \mathbf{M}_{n,m}$ be a linear operator. Then T strongly preserves gw-majorization if and only if $T(X) = AXB$ for every $X \in \mathbf{M}_{n,m}$, where $A \in \mathbf{GR}_n$ and $B \in \mathbf{M}_m$ are invertible.*

Proof. If $m=1$, the result is implied by Theorem 2.6, so let $m \geq 2$. Define the embedding $E^j : \mathbb{F}^n \rightarrow \mathbf{M}_{n,m}$ by $E^j(x) = xe_j^t$ and projection $E_i : \mathbf{M}_{n,m} \rightarrow \mathbb{F}^n$ by $E_i(X) = Xe_i$ for every $i, j \in \{1, \dots, m\}$. Put $T_i^j = E_i T E^j$ and let $X = [x_1 | \dots | x_m] \in \mathbf{M}_{n,m}$ where x_i is the i^{th} column of X . Then,

$$T(X) = T([x_1 | \dots | x_m]) = [\sum_{j=1}^m T_1^j(x_j) | \dots | \sum_{j=1}^m T_m^j(x_j)].$$

It is easy to show that $T_i^j : \mathbb{F}^n \rightarrow \mathbb{F}^n$ preserves gw-majorizaton. Then by Theorem 2.6, there exist $\alpha_i^j \in \mathbb{F}$, and $A_i^j \in \mathbf{M}_n$ such that $T_i^j(x) = \alpha_i^j A_i^j x$ where either $A_i^j \in \mathbf{GR}_n$ is invertible or $\ker(A_i^j) = \text{span}\{e\}$ and $e \notin \text{Im}(A_i^j)$. Then,

$$(2.4) \quad T(X) = [\sum_{j=1}^m \alpha_i^j A_i^j x_j | \dots | \sum_{j=1}^m \alpha_m^j A_m^j x_j].$$

Now, we consider three steps for the proof.

Step 1. In this step we will to show that, if there exist p and q ($1 \leq p, q \leq m$) such that $\alpha_p^q \neq 0$ and $A_p^q \in \mathbf{GR}_n$ is invertible, then for every j ($1 \leq j \leq m$), $A_p^j = A_p^q$. If $\alpha_p^j = 0$, without lose of generality we can choose $A_p^j = A_p^q$. Let $\alpha_p^j \neq 0$. For every $x, y \in \mathbb{F}^n$, put $X = xe_q^t + ye_j^t$, then $T(X) \succ_{gw} T(RX)$, $\forall R \in \mathbf{GR}_n$ and hence by (2.4),

$$\alpha_p^q A_p^q x + \alpha_p^j A_p^j y \succ_{gw} \alpha_p^q A_p^q Rx + \alpha_p^j A_p^j Ry, \forall x, y \in \mathbb{F}^n, \forall R \in \mathbf{GR}_n \Rightarrow$$

$$x + (A_p^q)^{-1} A_p^j (\frac{\alpha_p^j}{\alpha_p^q} y) \succ_{gw} Rx + (A_p^q)^{-1} A_p^j R (\frac{\alpha_p^j}{\alpha_p^q} y), \forall x, y \in \mathbb{F}^n, \forall R \in \mathbf{GR}_n \Rightarrow$$

$$x + (A_p^q)^{-1} A_p^j y \succ_{gw} Rx + (A_p^q)^{-1} A_p^j Ry, \forall x, y \in \mathbb{F}^n, \forall R \in \mathbf{GR}_n.$$

So by Lemma 2.7, A_p^j is invertible and hence by Lemma 2.8, $A_p^j = A_p^q$. Set $A_p = A_p^q$, then

$$T(X) = [\sum_{j=1}^m \alpha_1^j A_1^j x_j | \dots | A_p \sum_{j=1}^m \alpha_p^j x_j | \dots | \sum_{j=1}^m \alpha_m^j A_m^j x_j].$$

Step 2. In this step we will to show that for every i and j ($1 \leq i, j \leq m$), $A_i^j \in \mathbf{GR}_n$ is invertible if $\alpha_i^j \neq 0$. Assume if possible there exist r and s ($1 \leq r, s \leq m$), such that $\ker(A_r^s) = \text{span}\{e\}$ and $\alpha_r^s \neq 0$. Without lose of generality we can assume that $r=m$, then by step 1, for every $1 \leq j \leq m$, $\ker(A_m^j) = \text{span}\{e\}$. Now, we construct a non

zero $n \times m$ matrix U , such that $T(U)=0$. Consider the vectors:

$$b_1 = \begin{pmatrix} \alpha_1^1 \\ \vdots \\ \alpha_{m-1}^1 \end{pmatrix}, \dots, b_m = \begin{pmatrix} \alpha_1^m \\ \vdots \\ \alpha_{m-1}^m \end{pmatrix} \in \mathbb{F}^{m-1}.$$

It is clear that $\{b_1, \dots, b_m\}$ is a linearly dependent set in \mathbb{F}^{m-1} , so there exist (not all zero) $\lambda_1, \dots, \lambda_m \in \mathbb{F}$, such that

$$\sum_{j=1}^m \lambda_j \alpha_i^j = 0, \quad \forall i \in \{1, \dots, m-1\}.$$

Now, define $U := [\lambda_1 e | \dots | \lambda_m e] \in \mathbf{M}_{n,m}$. It is clear that, $U \neq 0$ and

$$T(U) = \left[\sum_{j=1}^m \lambda_j \alpha_1^j A_1^j e | \dots | \sum_{j=1}^m \lambda_j \alpha_m^j A_m^j e \right].$$

We will show that $T(U)=0$. Since $\ker(A_m^j) = \text{span}\{e\}$, it is clear that $\sum_{j=1}^m \lambda_j \alpha_m^j A_m^j e = 0$ and hence the last column of $T(U)$ is zero. Now, for every k ($1 \leq k \leq m-1$), we consider the k^{th} column of $T(U)$:

Case 1; Let $\alpha_k^l \neq 0$ and $A_k^l \in \mathbf{GR}_n$ be invertible for some l ($1 \leq l \leq m$), then by step 1 ,

$$\sum_{j=1}^m \lambda_j \alpha_k^j A_k^j e = A_k^l \left(\sum_{j=1}^m \lambda_j \alpha_k^j \right) e = 0.$$

Case 2; Let for every j ($1 \leq j \leq m$), A_k^j be non invertible, then $\ker(A_k^j) = \text{span}\{e\}$, so $\sum_{j=1}^m \lambda_j \alpha_k^j A_k^j e = 0$. Therefor $T(U)=0$, a contradiction. So by step 1 there exist invertible matrices $A_i \in \mathbf{GR}_n$ ($1 \leq i \leq m$) such that $T(X) = T[x_1 | \dots | x_m] = [A_1 X a_1 | \dots | A_m X a_m]$, where $a_i = (\alpha_i^1, \dots, \alpha_i^m)^t$, for every i ($1 \leq i \leq m$) .

Step 3. In this step we will to show that $A_i = A_1$, for all $1 \leq i \leq m$. Now, we show that $\text{rank}[a_1 | \dots | a_m] \geq 2$. Assume if possible, $\{a_1, \dots, a_m\} \subseteq \text{span}\{a\}$, for some $a \in \mathbb{F}^m$. Since $m \geq 2$, then we choose $b \in (\text{span}\{a\})^\perp \setminus \{0\}$. Define $X_0 := e_1 b^t \in \mathbf{M}_{n,m}$. It is clear that $X_0 \neq 0$ and $T(X_0) = 0$, a contradiction and hence $\text{rank}[a_1 | \dots | a_m] \geq 2$. Without lose of generality we can assume that $\{a_1, a_2\}$ is a linearly independent set. Let $X \in \mathbf{M}_{n,m}$ and $R \in \mathbf{GR}_n$ be arbitrary, then

$$\begin{aligned} X \succ_{gw} RX &\Rightarrow T(X) \succ_{gw} T(RX) \\ &\Rightarrow [A_1 X a_1 | \dots | A_m X a_m] \succ_{gw} [A_1 R X a_1 | \dots | A_m R X a_m] \\ &\Rightarrow A_1 X a_1 + A_2 X a_2 \succ_{gw} A_1 R X a_1 + A_2 R X a_2 \\ (2.5) \quad &\Rightarrow X a_1 + (A_1^{-1} A_2) X a_2 \succ_{gw} R X a_1 + (A_1^{-1} A_2) R X a_2 . \end{aligned}$$

Since $\{a_1, a_2\}$ is linearly independent, then for every $x, y \in \mathbb{F}^n$, there exists $B_{x,y} \in \mathbf{M}_{n,m}$ such that, $B_{x,y} a_1 = x$, $B_{x,y} a_2 = y$, put $X = B_{x,y}$ in (2.5) thus,

$$\begin{aligned} B_{x,y} a_1 + (A_1^{-1} A_2) B_{x,y} a_2 \succ_{gw} R B_{x,y} a_2 + (A_1^{-1} A_2) R B_{x,y} a_2 \Rightarrow \\ x + (A_1^{-1} A_2) y \succ_{gw} R x + (A_1^{-1} A_2) R y, \quad \forall R \in \mathbf{GR}_n . \end{aligned}$$

Then by Lemma 2.8, $A_1^{-1}A_2 = I$ and hence $A_2 = A_1$. For every i ($3 \leq i \leq m$), if $a_i = 0$ we can replace A_i by A_1 . If $a_i \neq 0$, then $\{a_1, a_i\}$ or $\{a_2, a_i\}$ is a linearly independent set. By the same method as above, $A_i = A_1$ or $A_i = A_2$. Let $A = A_1$ and hence $A_i = A$ for every i ($1 \leq i \leq m$). Therefore,

$$T(X) = [AXa_1 | \cdots | AXa_m] = AXB,$$

where $B = [a_1 | \cdots | a_m]$ is an invertible matrix in \mathbf{M}_m .

Conversely, if $T(X) = AXB$ where $A \in \mathbf{GR}_n$ and $B \in \mathbf{M}_m$ are invertible matrices, it is trivial that T strongly preserves gw-majorization. \square

The following statement shows that every strong linear preserver of matrix majorization is a strong linear preserver of gw-majorization but the converse is false.

PROPOSITION 2.10. *Let $T : \mathbf{M}_{n,m} \rightarrow \mathbf{M}_{n,m}$ be a linear operator that strongly preserves matrix majorization. Then T strongly preserves gw-majorization.*

Proof. Let $A \succ_{gw} B$. Then there exists a g-row stochastic matrix R such that $B = RA$. For the g-row stochastic matrix R , there exist scalars r_1, \dots, r_k and row stochastic matrices R_1, \dots, R_k such that $\sum_{i=1}^k r_i = 1$ and $R = \sum_{i=1}^k r_i R_i$. For every i ($1 \leq i \leq k$), $A \succ R_i A$ and hence $T(A) \succ T(R_i A)$. Then there exist row stochastic matrices S_i ($1 \leq i \leq k$), such that $T(R_i A) = S_i T(A)$. Put $S = \sum_{i=1}^k r_i S_i$, it is clear that S is a g-row stochastic matrix and $T(B) = ST(A)$. Therefore $T(A) \succ_{gw} T(B)$. For other side replace T by T^{-1} and similarly conclude that $A \succ_{gw} B$ where $T(A) \succ_{gw} T(B)$. Then T strongly preserves gw-majorization. \square

EXAMPLE 2.11. *Let the linear operator $T : \mathbf{M}_2 \rightarrow \mathbf{M}_2$ be such that $T(X) = AX$, where $A = \begin{pmatrix} 1 & 0 \\ -1 & 2 \end{pmatrix}$. It is clear that T strongly preserves gw-majorization by Theorem 2.9. But T doesn't strongly preserve matrix majorization. For this consider the following matrices:*

$$\begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \text{ and } \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}.$$

Now we state the following corollary that characterize all linear operator that strongly preserve matrix majorization on \mathbf{M}_n .

COROLLARY 2.12 (Theorem 5.2 ,7). *A linear operator $T : \mathbf{M}_n \rightarrow \mathbf{M}_n$ strongly preserves matrix majorization \succ if and only if $T(X) = PXL$, where P is permutation and $L \in \mathbf{M}_n$ is invertible .*

Proof. Let T strongly preserves matrix majorization. Then T strongly preserves gw-majorization by Proposition 2.10. Therefore in view of Theorem 2.9 there exist invertible matrices $A \in \mathbf{GR}_n$ and $B \in \mathbf{M}_n$ such that $T(X) = AXB$ for all $X \in \mathbf{M}_n$. For every row stochastic matrix R , it is clear that $I \succ R$. So $T(I) \succ T(R)$ for every row stochastic matrix R . Then $AIB \succ ARB$ and hence RA^{-1} is a row stochastic matrix, for every row stochastic matrix R . It is easy to show that A^{-1} is a row stochastic matrix. Similarly A is a row stochastic matrix too and hence A is a permutation matrix. \square

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